

FIG. 1A

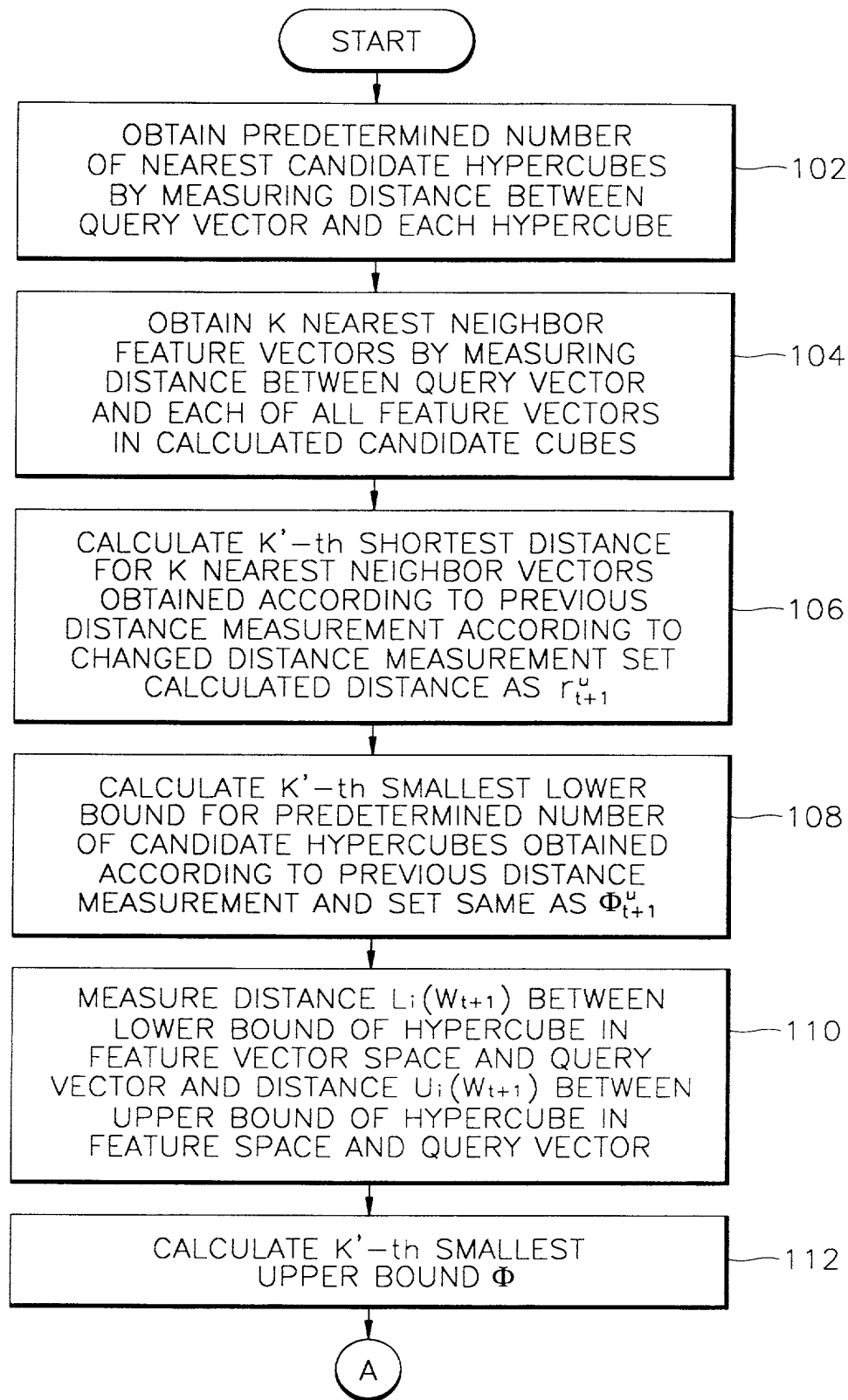


FIG. 1B

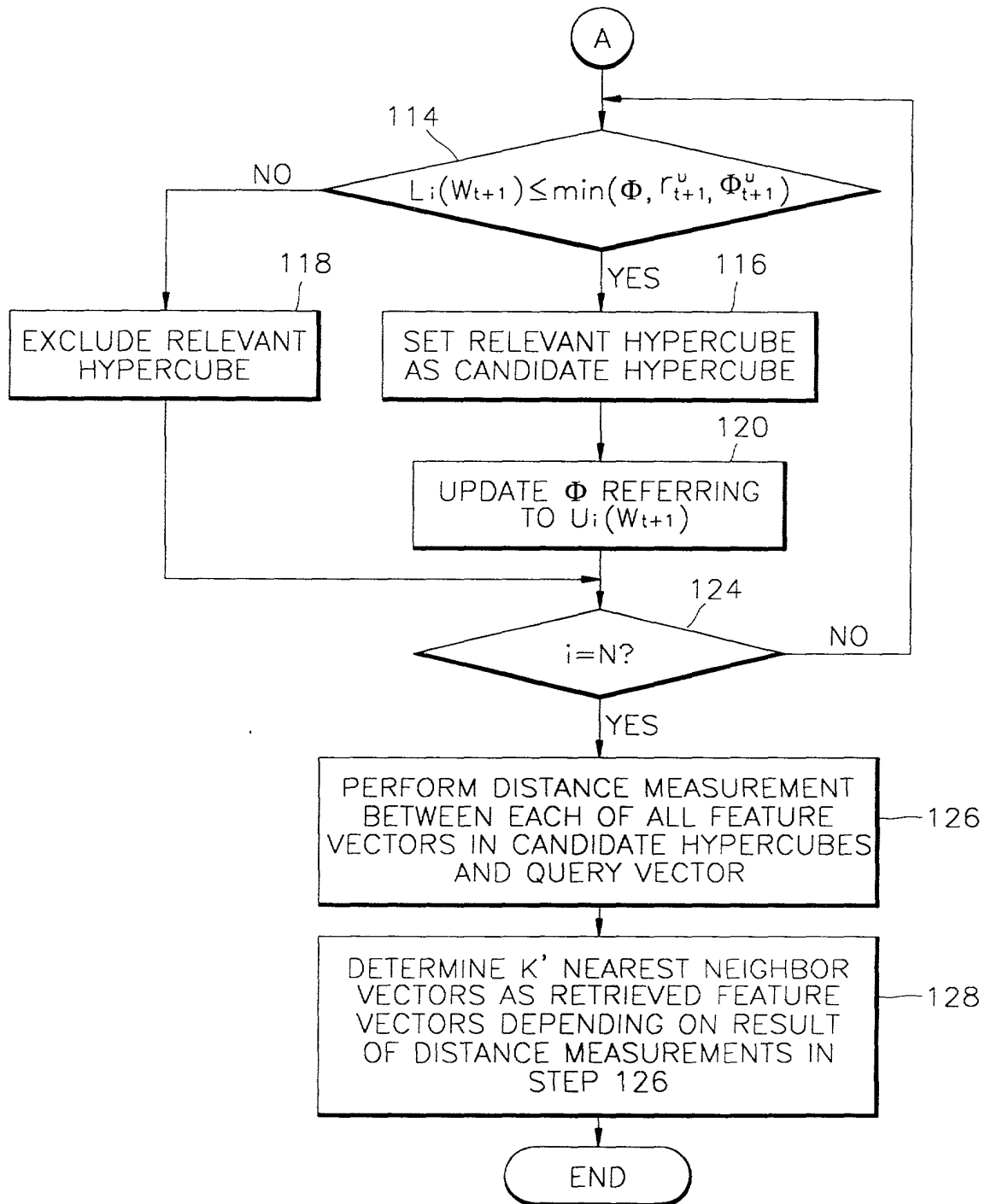


FIG. 2

```

Begin
initialize  $\Phi$ 
count=0;
for i=1 to N
    compute  $L_i(W_{t+1})$  and  $U_i(W_{t+1})$  for  $P_i$ 
202— [if  $L_i(W_{t+1}) \leq r_{t+1}^u$  and  $L_i(W_{t+1}) \leq \Phi_{t+1}^u$  and  $L_i(W_{t+1}) \leq \Phi$ ]
206— [update  $\Phi$ ]
204— [choose  $P_i$ ]
end for
 $N_1$ =count
End

```